



# Contents

## Chapter IV. Stiff Problems – One-Step Methods

<b>IV.1 Examples of Stiff Equations</b>	2
Chemical Reaction Systems	3
Electrical Circuits	5
Diffusion	5
A “Stiff” Beam	9
High Oscillations	12
Exercises	12
<b>IV.2 Stability Analysis for Explicit RK Methods</b>	16
Stability Analysis for Euler’s Method	16
Explicit RK Methods	17
Extrapolation Methods	19
Analysis of the Examples of IV.1	20
Automatic Stiffness Detection	22
Step-Control Stability	26
SC-Stable Dormand and Prince Pairs	28
A PI Step Size Control	31
Exercises	36
<b>IV.3 A-Stable Runge-Kutta Methods</b>	40
The Stability Function	40
A-Stability	42
L-Stability	45
A( $\alpha$ )-Stability	46
Numerical Results	47
Collocation Methods	48
Padé Approximations to the Exponential Function	50
Exercises	51
<b>IV.4 Order Stars</b>	53
Introduction	53
Order and Stability for Rational Approximations	58
Stability of Padé Approximations	60
Comparing Stability Domains	61
Rational Approximations with Real Poles	64
The Real-Pole Sandwich	65
Multiple Real-Pole Approximations	70
Exercises	72

<b>IV.5 Construction of Implicit Runge-Kutta Methods . . . . .</b>	75
Gauss Methods . . . . .	75
Radau IA and Radau IIA Methods . . . . .	76
Lobatto IIIA, IIIB and IIIC Methods . . . . .	79
The W-Transformation . . . . .	82
Construction of Implicit Runge-Kutta Methods . . . . .	88
Stability Function . . . . .	89
Positive Functions . . . . .	91
Exercises . . . . .	94
<b>IV.6 Diagonally Implicit RK Methods . . . . .</b>	97
Order Conditions . . . . .	97
Stiffly Accurate SDIRK Methods . . . . .	99
Solution of Equations (6.4) . . . . .	101
The Stability Function . . . . .	103
Multiple Real-Pole Approximations with $R(\infty)=0$ . . . . .	105
Choice of Method . . . . .	106
Exercises . . . . .	108
<b>IV.7 Rosenbrock-Type Methods . . . . .</b>	110
Derivation of the Method . . . . .	110
Order Conditions . . . . .	112
The Stability Function . . . . .	116
Construction of Methods of Order 4 . . . . .	117
Higher Order Methods . . . . .	119
Implementation of Rosenbrock-Type Methods . . . . .	120
Coding . . . . .	121
The “Hump” . . . . .	122
Methods with Inexact Jacobian (W-Methods) . . . . .	123
Exercises . . . . .	126
<b>IV.8 Implementation of Implicit Runge-Kutta Methods . . . . .</b>	128
Reformulation of the Nonlinear System . . . . .	128
Simplified Newton Iterations . . . . .	129
Stopping Criterion . . . . .	130
The Linear System . . . . .	131
Transformation to Hessenberg Form . . . . .	132
Starting Values for the Newton Iteration . . . . .	133
Step Size Selection . . . . .	133
Numerical Study of the Step-Control Mechanism . . . . .	135
Implicit Differential Equations . . . . .	136
Banded Jacobian . . . . .	138
An SDIRK-Code . . . . .	138
SIRK-Methods . . . . .	139
Exercises . . . . .	140
<b>IV.9 Extrapolation Methods . . . . .</b>	142
Extrapolation of Symmetric Methods . . . . .	142
Smoothing . . . . .	144
The Linearly Implicit Mid-Point Rule . . . . .	145
Implicit and Linearly Implicit Euler Method . . . . .	150
Implementation . . . . .	151
Non-Autonomous Differential Equations . . . . .	153
Implicit Differential Equations . . . . .	153
Exercises . . . . .	154

<b>IV.10 Numerical Experiments</b>	155
The Codes Used	155
Small Test Problems	156
Large Test Problems	159
Results and Discussion	165
Possible Improvements	169
Partitioning and Projection Methods	171
The Method of Gear and Saad	172
The EKWH-Method	174
Exercises	176
<b>IV.11 Contractivity for Linear Problems</b>	178
Euclidean Norms (Theorem of von Neumann)	179
Study of the Contractivity Function	180
Small Nonlinear Perturbations	182
Contractivity in $\ \cdot\ _\infty$ and $\ \cdot\ _1$	185
Study of the Threshold Factor	187
Absolutely Monotonic Functions	188
Exercises	190
<b>IV.12 B-Stability and Contractivity</b>	191
One-Sided Lipschitz Condition	191
B-Stability	192
Algebraic Stability	193
Some Algebraically Stable IRK Methods	194
AN-Stability	196
Reducible Runge-Kutta Methods	199
The Equivalence Theorem for S-Irreducible Methods	201
$(k, l)$ -Algebraic Stability	206
Computation of the Optimal $k$	207
Exercises	211
<b>IV.13 Positive Quadrature Formulas and B-Stable RK Methods</b>	214
Quadrature Formulas and Related Continued Fractions	214
Number of Positive Weights	217
Characterization of Positive Quadrature Formulas	219
Necessary Conditions for Algebraic Stability	220
Characterization of Algebraically Stable Methods	223
The “Equivalence” of A- and B-Stability	225
Exercises	227
<b>IV.14 Existence and Uniqueness of IRK Solutions</b>	229
Existence	229
A Counterexample	231
Influence of Perturbations and Uniqueness	233
Computation of $\alpha_0(A^{-1})$	234
Methods with Singular $A$	236
Lobatto IIIC Methods	238
Exercises	238
<b>IV.15 B-Convergence</b>	240
The Order Reduction Phenomenon	240
The Local Error	243
Error Propagation	245
B-Convergence for Variable Step Sizes	246

<i>B</i> -Convergence Implies Algebraic Stability .....	247
The Trapezoidal Rule .....	250
Order Reduction for Rosenbrock Methods .....	252
Exercises .....	253

## Chapter V. Multistep Methods for Stiff Problems

<b>V.1 Stability of Multistep Methods</b> .....	256
The Stability Region .....	256
Computation of the Stability Domain .....	257
Adams Methods .....	259
Predictor-Corrector Schemes .....	260
Nyström Methods .....	262
BDF .....	263
A-stability and the Second Dahlquist Barrier .....	264
Exercises .....	266
<b>V.2 "Nearly" A-Stable Multistep Methods</b> .....	268
$A(\alpha)$ -Stability and Stiff Stability .....	268
High Order $A(\alpha)$ -Stable Methods .....	269
Approximating Low Order Methods with High Order Ones .....	271
A Disc Theorem .....	272
Accuracy Barriers for Linear Multistep Methods .....	273
Exercises .....	277
<b>V.3 Generalized Multistep Methods</b> .....	280
Second Derivative Multistep Methods .....	280
Dense Output for Enright Methods .....	282
Second Derivative BDF Methods .....	284
Blended Multistep Methods .....	285
Extended Multistep Methods .....	287
Multistep Collocation Methods .....	290
Methods of "Radau" Type .....	293
Computation of the Nodes .....	294
Stability of the Radau-Type Methods .....	295
Exercises .....	296
<b>V.4 Order Stars on Riemann Surfaces</b> .....	300
Riemann Surfaces .....	300
More General Methods .....	303
Poles Representing Numerical Work .....	305
Order and Order Stars .....	306
The "Daniel and Moore Conjecture" .....	308
Methods with Property $C$ .....	311
General Linear Methods .....	313
Dual Order Stars .....	318
Exercises .....	320
<b>V.5 Experiments with Multistep Codes</b> .....	323
The Codes Used .....	323
<b>V.6 One-Leg Methods and G-Stability</b> .....	329
One-Leg (Multistep) Methods .....	329
Existence and Uniqueness .....	331
G-Stability .....	332

	An Algebraic Criterion .....	333
	The Equivalence of $A$ -Stability and $G$ -Stability .....	334
	A Criterion for Positive Functions .....	337
	Error Bounds for One-Leg Methods .....	338
	Convergence of $A$ -Stable Multistep Methods .....	342
	Exercises .....	344
V.7	<b>Convergence for Linear Problems</b> .....	346
	Difference Equations for the Global Error .....	346
	Formulation as a One-Step Method .....	348
	The Kreiss Matrix Theorem .....	348
	Some Applications of the Kreiss Matrix Theorem .....	351
	Global Error for Prothero and Robinson Problem .....	353
	Convergence for Linear Systems with Constant Coefficients .....	354
	Matrix Valued Theorem of von Neumann .....	356
	Discrete Variation of Constants Formula .....	357
	Exercises .....	363
V.8	<b>Convergence for Nonlinear Problems</b> .....	365
	Problems Satisfying a One-Sided Lipschitz Condition .....	365
	Multiplier Technique .....	368
	Construction of Multipliers .....	371
	Multipliers and Nonlinearities .....	373
	Discrete Variation of Constants and Perturbations .....	374
	Incompressible Navier-Stokes Equations .....	376
	Convergence for Nonlinear Parabolic Problems .....	378
	Exercises .....	381
V.9	<b>Algebraic Stability of General Linear Methods</b> .....	383
	$G$ -Stability .....	383
	Algebraic Stability .....	384
	$AN$ -Stability and Equivalence Results .....	387
	Multistep Runge-Kutta Methods .....	390
	Simplifying Assumptions .....	391
	Quadrature Formulas .....	393
	Algebraically Stable Methods of Order 2s .....	394
	$B$ -Convergence .....	396
	Exercises .....	398

## Chapter VI. Singular Perturbation Problems and Differential-Algebraic Equations

VI.1	<b>Singular Perturbation and Index 1 Problems</b> .....	400
	Asymptotic Solution of van der Pol's Equation .....	400
	Runge-Kutta Methods for Problems of Index 1 .....	402
	A Transistor Amplifier .....	404
	Problems of the Form $Mu' = \varphi(u)$ .....	406
	Convergence of Runge-Kutta Methods .....	408
	Multistep Methods for Index 1 DAE's .....	410
	Multistep Methods for Singular Perturbation Problems .....	411
	Exercises .....	415
VI.2	<b>Epsilon Expansions for Exact and RK Solutions</b> .....	416
	Expansion of the Smooth Solution .....	416

Expansions with Boundary Layer Terms .....	417
Estimation of the Remainder .....	420
Expansion of the Runge-Kutta Solution .....	421
Convergence of RK-Methods for Differential-Algebraic Systems .....	423
Existence and Uniqueness of the Runge-Kutta Solution .....	425
Influence of Perturbations .....	426
Estimation of the Remainder in the Numerical Solution .....	428
Numerical Confirmation .....	432
Perturbed Initial Values .....	432
Exercises .....	435
<b>VI.3 Rosenbrock Methods .....</b>	<b>436</b>
Definition of the Method .....	436
Derivatives of the Exact Solution .....	438
Trees and Elementary Differentials .....	438
Taylor Expansion of the Exact Solution .....	440
Taylor Expansion of the Numerical Solution .....	442
Order Conditions .....	445
Convergence .....	447
Stiffly Accurate Rosenbrock Methods .....	448
Construction of RODAS, a Stiffly Accurate Embedded Method .....	450
Inconsistent Initial Values .....	453
Exercises .....	455
<b>VI.4 Extrapolation Methods .....</b>	<b>457</b>
Linearly Implicit Euler Discretization .....	457
Perturbed Asymptotic Expansion .....	460
Order Tableau .....	463
Error Expansion for Singular Perturbation Problems .....	465
Dense Output .....	470
Exercises .....	473
<b>VI.5 Higher Index Problems .....</b>	<b>474</b>
The Weierstrass-Kronecker Canonical Form .....	474
The Differential Index .....	476
The Perturbation Index .....	478
Control Problems .....	481
Mechanical Systems .....	483
Problems of the Form $M(u)u' = \varphi(u)$ .....	486
Exercises .....	487
<b>VI.6 Multistep Methods for Index 2 DAE .....</b>	<b>489</b>
Existence and Uniqueness of Numerical Solution .....	490
Influence of Perturbations .....	492
The Local Error .....	494
Convergence for BDF .....	494
General Multistep Methods .....	498
Solution of the Nonlinear System by Simplified Newton .....	499
Exercises .....	500
<b>VI.7 Runge-Kutta Methods for Index 2 DAE .....</b>	<b>502</b>
The Nonlinear System .....	502
Estimation of the Local Error .....	504
Convergence for the $y$ -Component .....	506
Convergence for the $z$ -Component .....	508

Collocation Methods .....	508
Superconvergence of Collocation Methods .....	510
Projected Runge-Kutta Methods .....	512
Summary of Convergence Results .....	514
Exercises .....	515
<b>VI.8 Order Conditions for Index 2 DAE</b> .....	517
Derivatives of the Exact Solution .....	517
Trees and Elementary Differentials .....	518
Taylor Expansion of the Exact Solution .....	520
Derivatives of the Numerical Solution .....	521
Order Conditions .....	524
Simplifying Assumptions .....	525
Projected Runge-Kutta Methods .....	527
Exercises .....	530
<b>VI.9 Computation of Multibody Mechanisms</b> .....	531
Description of the Model .....	531
Fortran Subroutines .....	536
Computation of Consistent Initial Values .....	538
Numerical Computations .....	539
A Stiff Mechanical System .....	544
Exercises .....	545
<b>Appendix Fortran Codes</b> .....	547
Driver for the Code RADAU5 .....	547
Subroutine RADAU5 .....	550
Subroutine SDIRK4 .....	555
Subroutine ROS4 .....	557
Subroutine RODAS .....	558
Subroutine SEULEX .....	560
Subroutine SODEX .....	562
<b>Bibliography</b> .....	565
<b>Symbol Index</b> .....	593
<b>Subject Index</b> .....	595